

股指期权数据分析

20210409

东吴期货-研究所
李高锋

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Soochow Futures

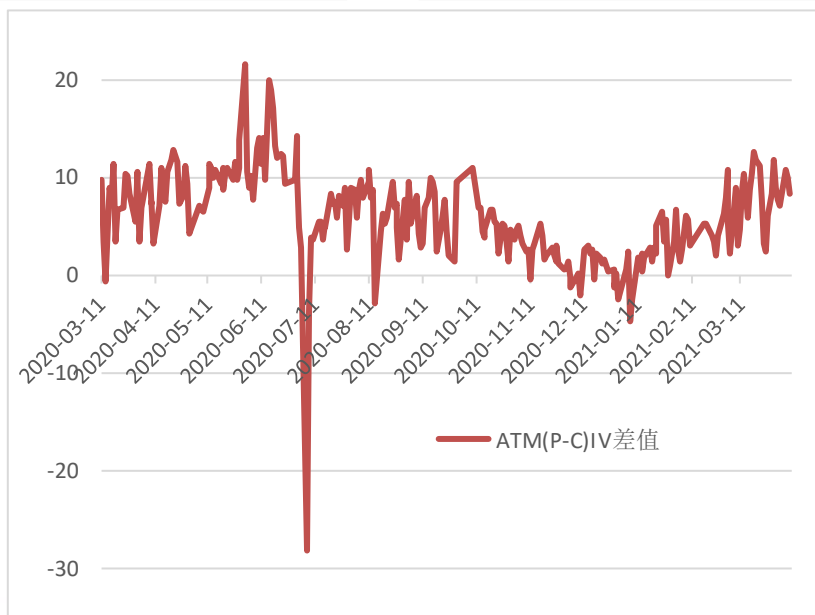
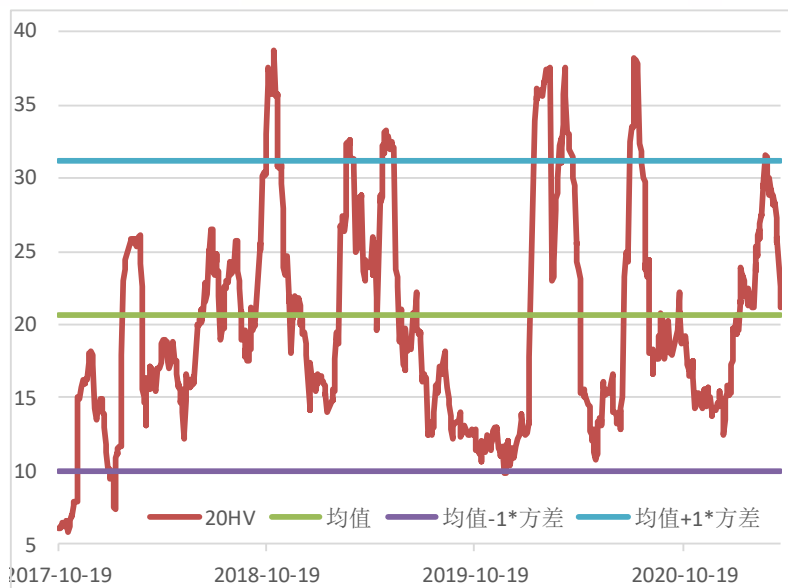
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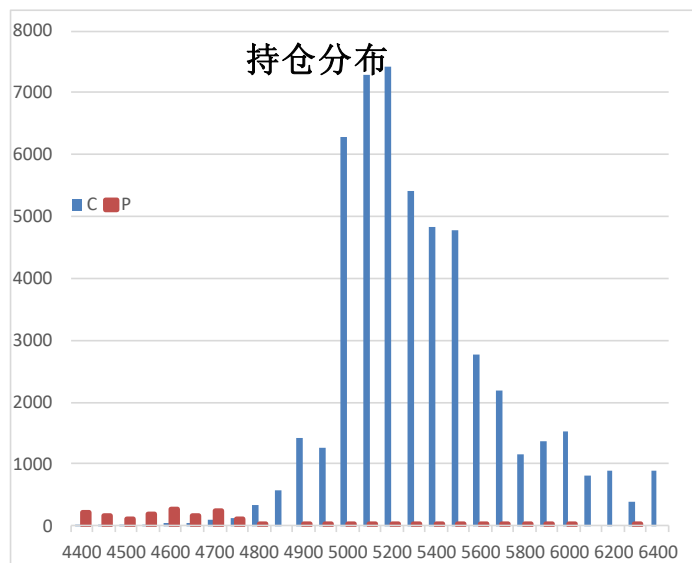
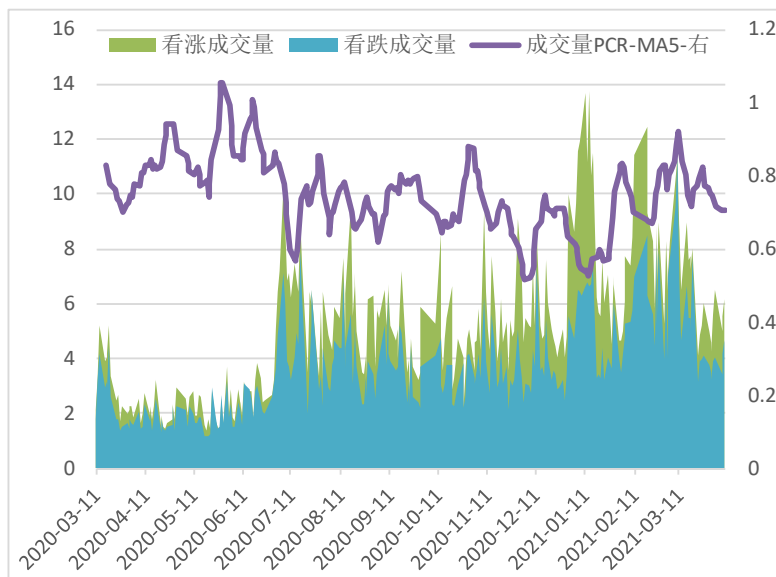
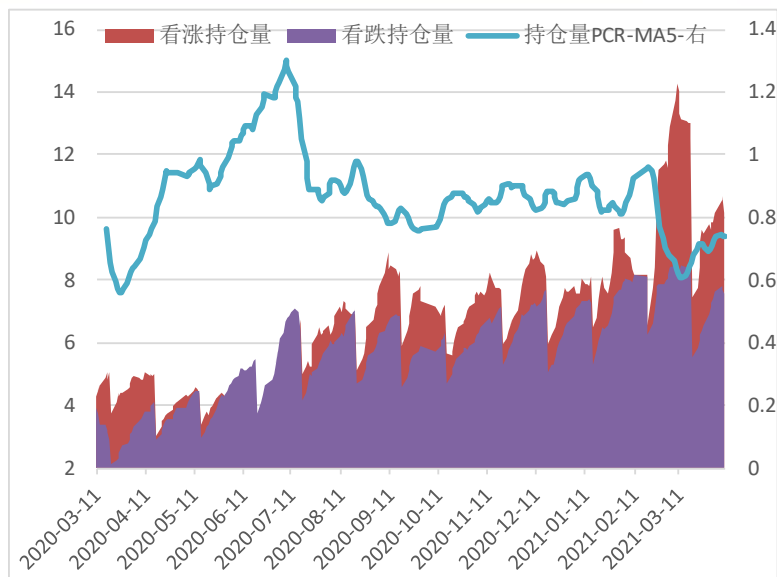
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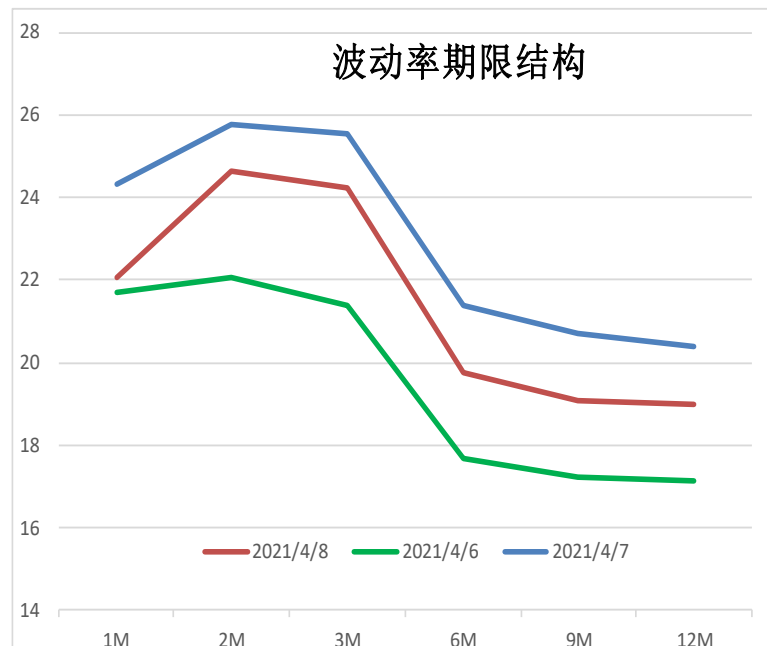
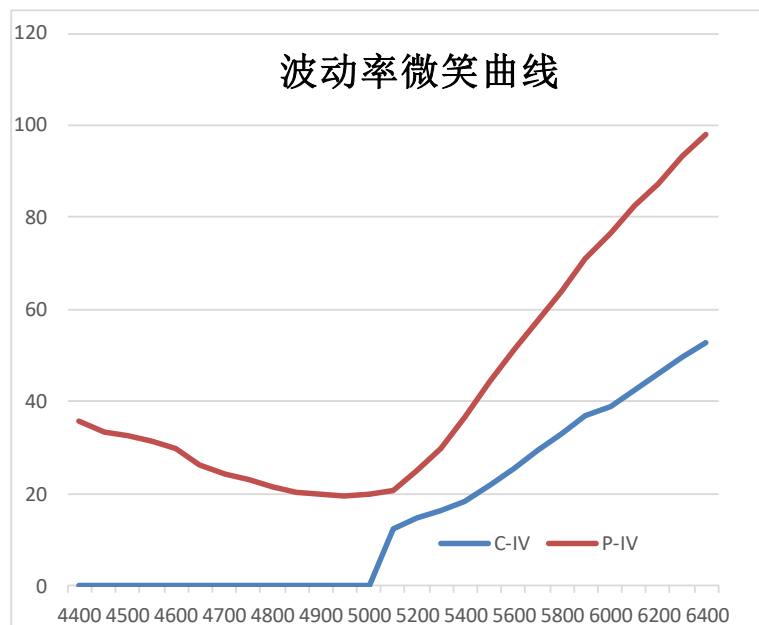
沪深300股指期权



沪深300股指期权



沪深300股指期权



沪深300股指期货期权

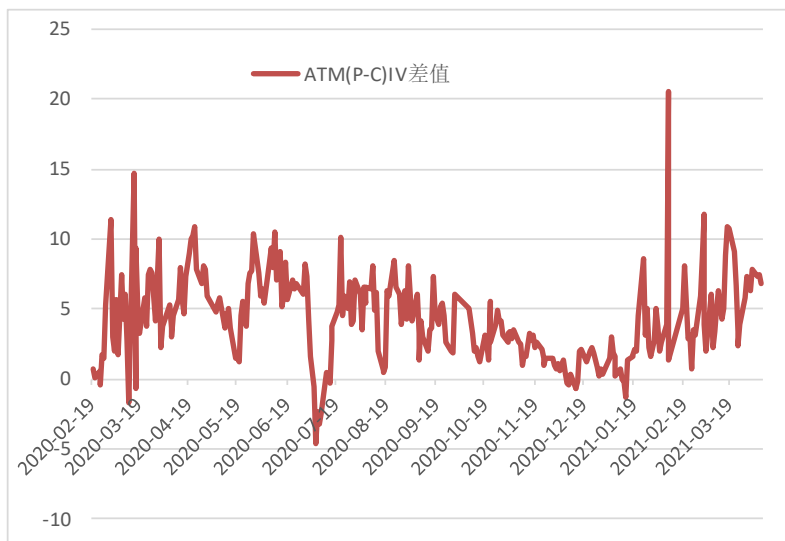
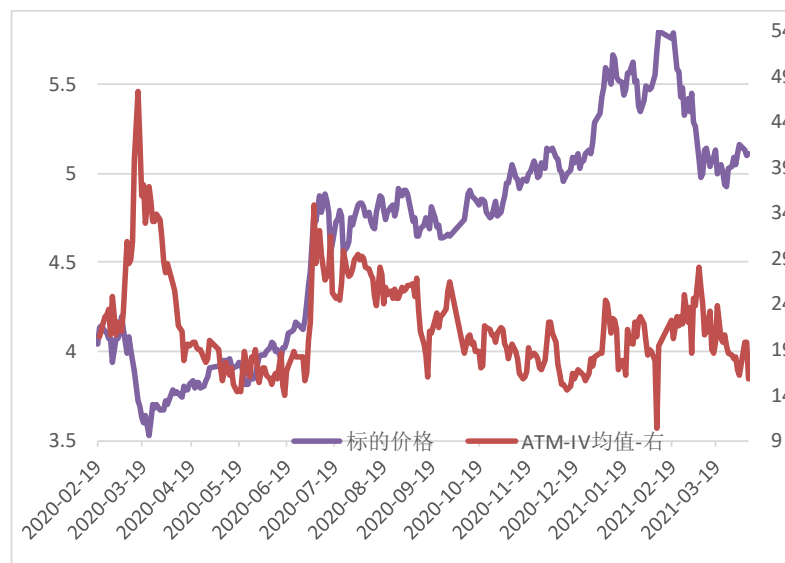
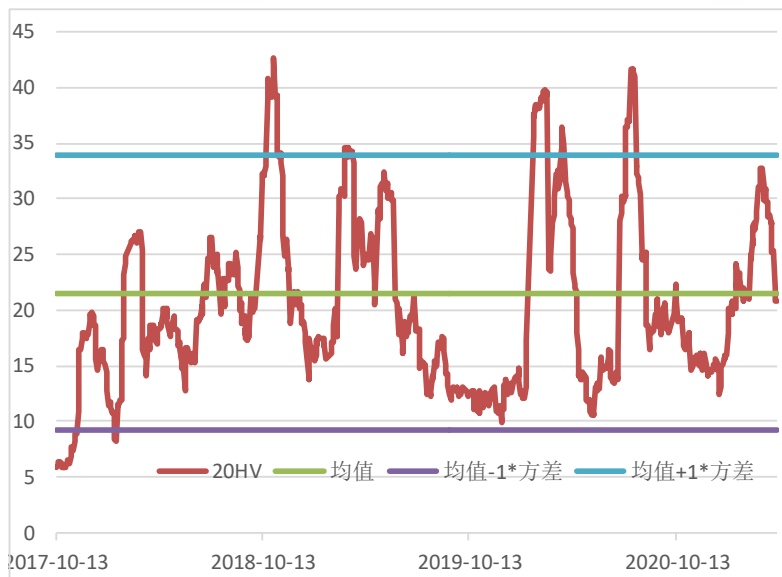
沪深300股指期货期权希腊字母表

日期	标的物	标的价格	合约月份									
2021/4/8	000300.SH	5112.21	202104									
C-IV	Rho	Theta	Vega	Gamma	Delta	C<K>P	Delta	Gamma	Vega	Theta	Rho	P-IV
0.00	1.0842	-0.3140	0.0016	0.0000	1.0000	4400	0	0	0.0016	-0.0022	-0.0001	35.78
0.00	1.0964	-0.3219	0.0048	0.0000	0.9998	4450	-0.0002	0	0.0048	-0.0066	-0.0002	33.35
0.00	1.1083	-0.3366	0.0131	0.0000	0.9995	4500	-0.0005	0	0.0131	-0.0178	-0.0006	32.71
0.00	1.1197	-0.3663	0.0322	0.0000	0.9988	4550	-0.0012	0	0.0322	-0.0439	-0.0015	31.43
0.00	1.1297	-0.4248	0.0727	0.0000	0.9970	4600	-0.003	0	0.0727	-0.0989	-0.0038	29.77
0.00	1.1373	-0.5337	0.1503	0.0001	0.9933	4650	-0.0067	0.0001	0.1503	-0.2043	-0.0085	26.23
0.00	1.1403	-0.7209	0.2858	0.0002	0.9860	4700	-0.014	0.0002	0.2858	-0.3879	-0.0178	24.44
0.00	1.1359	-1.0157	0.5010	0.0003	0.9730	4750	-0.027	0.0003	0.501	-0.6791	-0.0346	22.97
0.00	1.1203	-1.4386	0.8117	0.0005	0.9512	4800	-0.0488	0.0005	0.8117	-1.0985	-0.0625	21.46
0.00	1.0896	-1.9891	1.2184	0.0008	0.9178	4850	-0.0822	0.0008	1.2184	-1.6454	-0.1055	20.29
0.00	1.0403	-2.6347	1.6981	0.0011	0.8700	4900	-0.13	0.0011	1.6981	-2.2875	-0.1671	19.96
0.00	0.9706	-3.3084	2.2025	0.0014	0.8066	4950	-0.1934	0.0014	2.2025	-2.9576	-0.2492	19.71
0.00	0.8809	-3.9175	2.6641	0.0017	0.7280	5000	-0.272	0.0017	2.6641	-3.5632	-0.3512	19.81
12.54	0.6577	-4.5730	3.1874	0.0020	0.5388	5100	-0.4612	0.002	3.1874	-4.2117	-0.5991	20.87
14.93	0.4223	-4.1840	2.9538	0.0019	0.3438	5200	-0.6562	0.0019	2.9538	-3.8156	-0.859	24.90
16.50	0.2298	-3.0247	2.1511	0.0013	0.1862	5300	-0.8138	0.0013	2.1511	-2.6492	-1.0763	29.90
18.23	0.1051	-1.7465	1.2479	0.0008	0.0849	5400	-0.9151	0.0008	1.2479	-1.3639	-1.2255	36.69
21.75	0.0404	-0.8147	0.5839	0.0004	0.0325	5500	-0.9675	0.0004	0.5839	-0.4251	-1.3149	44.45
25.57	0.0130	-0.3105	0.2230	0.0001	0.0105	5600	-0.9895	0.0001	0.223	0.0863	-1.3669	51.40
29.39	0.0036	-0.0977	0.0703	0.0000	0.0029	5700	-0.9971	0	0.0703	0.3062	-1.401	57.70
32.92	0.0008	-0.0256	0.0185	0.0000	0.0007	5800	-0.9993	0	0.0185	0.3853	-1.4284	64.02
36.81	0.0002	-0.0057	0.0041	0.0000	0.0001	5900	-0.9999	0	0.0041	0.4124	-1.4537	70.88
39.09	0.0000	-0.0011	0.0008	0.0000	0.0000	6000	-1	0	0.0008	0.4240	-1.4785	76.80
42.65	0.0000	-0.0002	0.0001	0.0000	0.0000	6100	-1	0	0.0001	0.4320	-1.5031	82.59

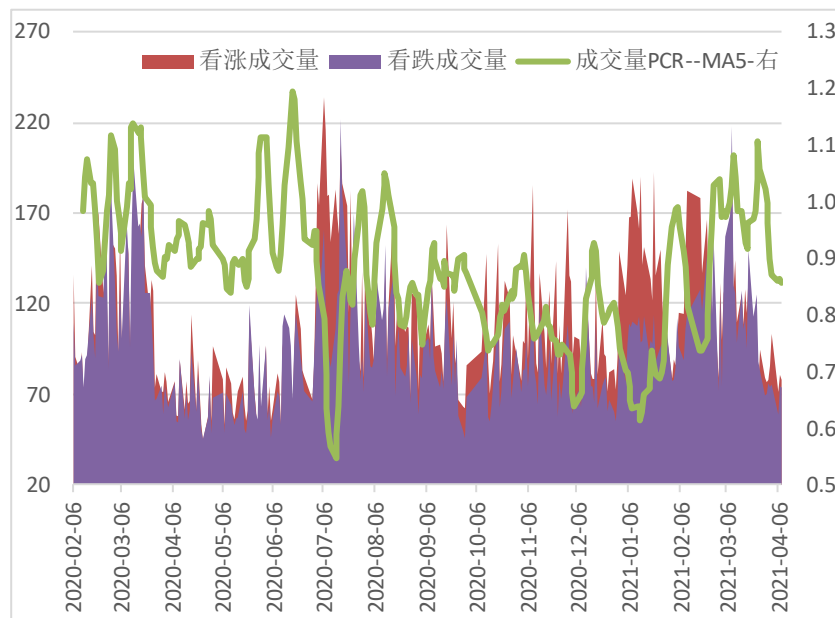
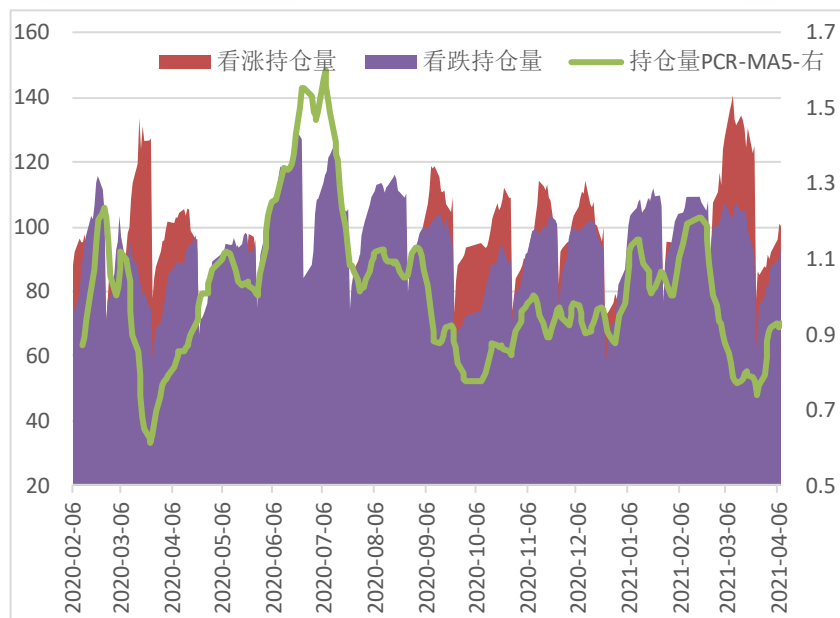
沪深300股指期货期权价值分析

日期	标的物	标的价格	合约月份						
2021/4/8	000300.SH	5112.2086	202104						
时间价值	内在价值	理论价	收盘价	C<K>P	收盘价	理论价	内在价值	时间价值	
(26.21)	712.21	715.02	686.00	4400	0.20	0.00	0.00	0.20	
(3.61)	662.21	665.05	658.60	4450	0.20	0.01	0.00	0.20	
(38.01)	612.21	615.10	574.20	4500	0.60	0.02	0.00	0.60	
(68.01)	562.21	565.18	494.20	4550	0.60	0.07	0.00	0.60	
(46.01)	512.21	515.32	466.20	4600	0.80	0.18	0.00	0.80	
(42.61)	462.21	465.61	419.60	4650	0.80	0.44	0.00	0.80	
(26.61)	412.21	416.19	385.60	4700	1.00	0.99	0.00	1.00	
(26.41)	362.21	367.32	335.80	4750	1.20	2.08	0.00	1.20	
(20.81)	312.21	319.36	291.40	4800	2.00	4.09	0.00	2.00	
(23.21)	262.21	272.87	239.00	4850	3.00	7.56	0.00	3.00	
(18.41)	212.21	228.50	193.80	4900	6.00	13.16	0.00	6.00	
(12.41)	162.21	187.02	149.80	4950	11.60	21.66	0.00	11.60	
(2.01)	112.21	149.22	110.20	5000	21.20	33.83	0.00	21.20	
36.19	12.21	87.13	48.40	5100	59.40	71.67	0.00	59.40	
17.40	0.00	44.70	17.40	5200	129.80	129.17	87.79	42.01	
5.20	0.00	19.89	5.20	5300	216.00	204.30	187.79	28.21	
1.80	0.00	7.61	1.80	5400	313.00	291.96	287.79	25.21	
1.00	0.00	2.50	1.00	5500	402.00	386.78	387.79	14.21	
1.00	0.00	0.70	1.00	5600	509.40	484.92	487.79	21.61	
0.60	0.00	0.17	0.60	5700	614.20	584.32	587.79	26.41	
0.60	0.00	0.03	0.60	5800	710.80	684.13	687.79	23.01	
0.60	0.00	0.01	0.60	5900	828.40	784.03	787.79	40.61	
0.40	0.00	0.00	0.40	6000	917.00	883.97	887.79	29.21	
0.40	0.00	0.00	0.40	6100	950.20	983.90	987.79	(37.59)	

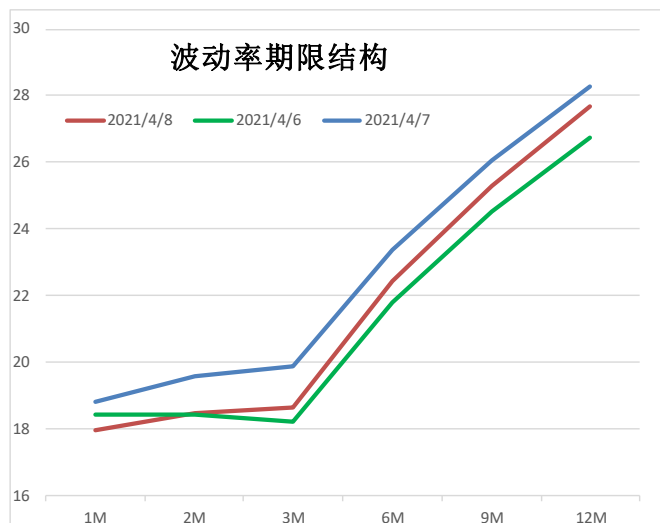
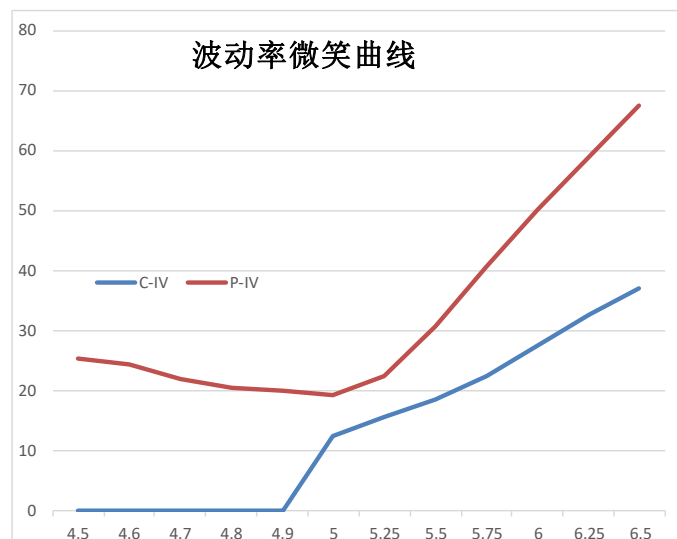
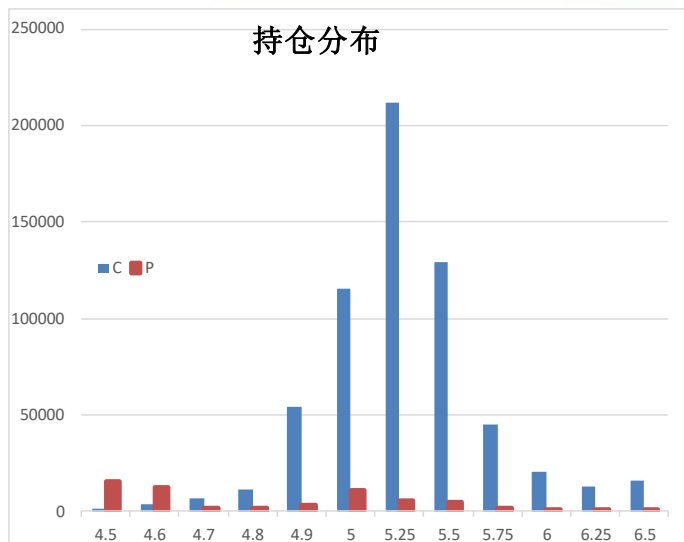
300ETF期权



300ETF期权



300ETF期权



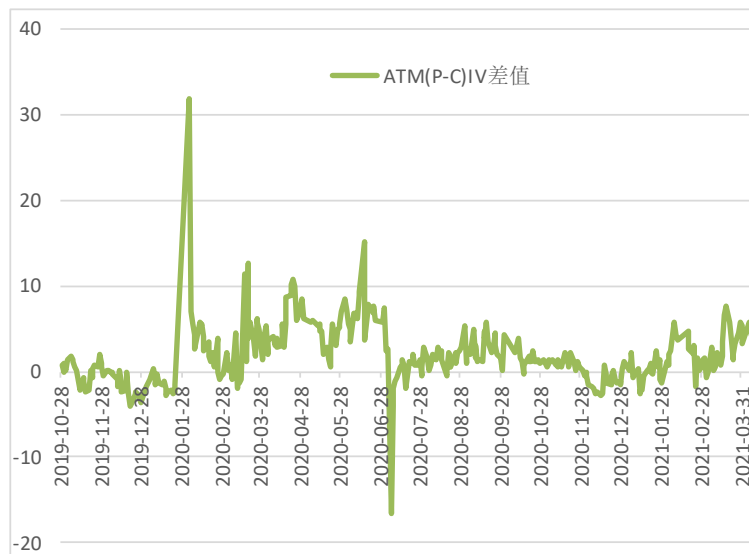
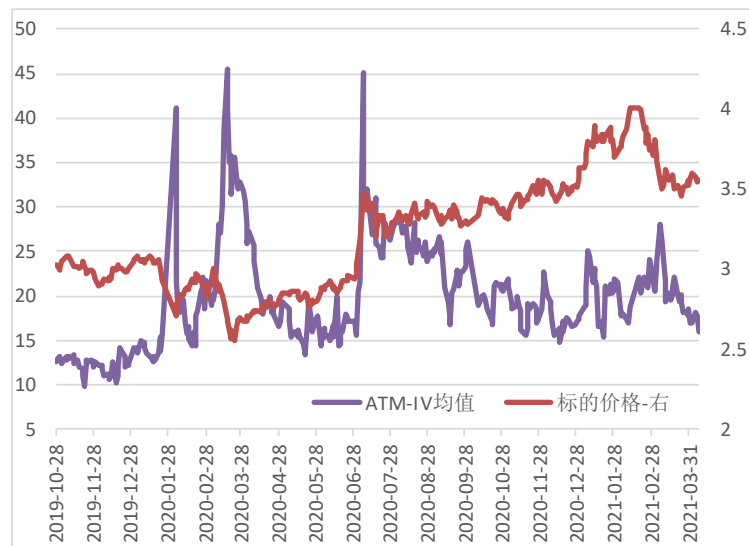
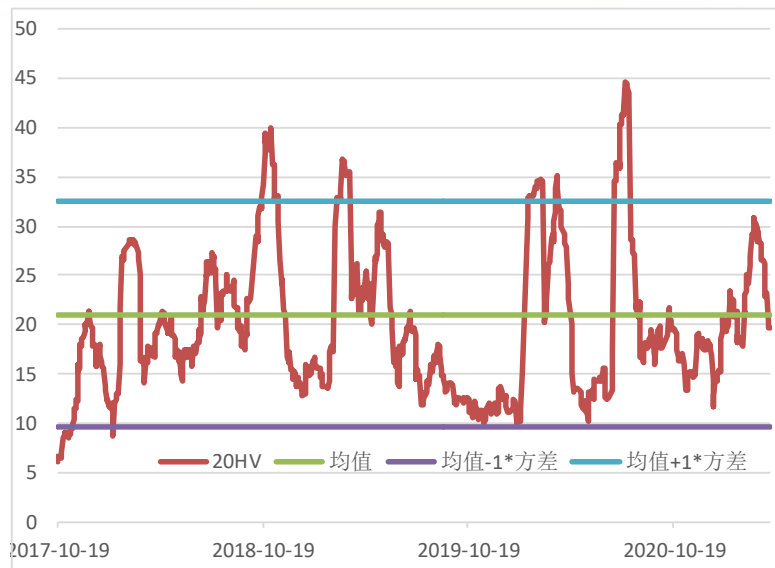
上证300ETF期权希腊字母表

日期	标的物	标的价格	合约月份									
2021/4/8	510300.SH	5.109	202104									
C-IV	Rho	Theta	Vega	Gamma	Delta	C<K>P	Delta	Gamma	Vega	Theta	Rho	P-IV
0.00	0.0025	-0.0006	0.0005	0.1251	0.9847	4.5	-0.0153	0.1251	0.0005	-0.0003	0	25.29
0.00	0.0025	-0.0009	0.0010	0.2577	0.9639	4.6	-0.0361	0.2577	0.001	-0.0006	-0.0001	24.44
0.00	0.0025	-0.0013	0.0017	0.4595	0.9251	4.7	-0.0749	0.4595	0.0017	-0.0010	-0.0002	21.99
0.00	0.0023	-0.0019	0.0027	0.7152	0.8623	4.8	-0.1377	0.7152	0.0027	-0.0016	-0.0004	20.42
0.00	0.0021	-0.0025	0.0037	0.9800	0.7729	4.9	-0.2271	0.98	0.0037	-0.0021	-0.0007	19.89
12.33	0.0018	-0.0029	0.0045	1.1908	0.6602	5	-0.3398	1.1908	0.0045	-0.0026	-0.001	19.18
15.63	0.0010	-0.0028	0.0045	1.1984	0.3456	5.25	-0.6544	1.1984	0.0045	-0.0024	-0.002	22.27
18.46	0.0003	-0.0015	0.0025	0.6542	0.1210	5.5	-0.879	0.6542	0.0025	-0.0011	-0.0028	30.76
22.41	0.0001	-0.0005	0.0008	0.2100	0.0282	5.75	-0.9718	0.21	0.0008	-0.0001	-0.0032	40.54
27.49	0.0000	-0.0001	0.0002	0.0425	0.0045	6	-0.9955	0.0425	0.0002	0.0003	-0.0034	50.10

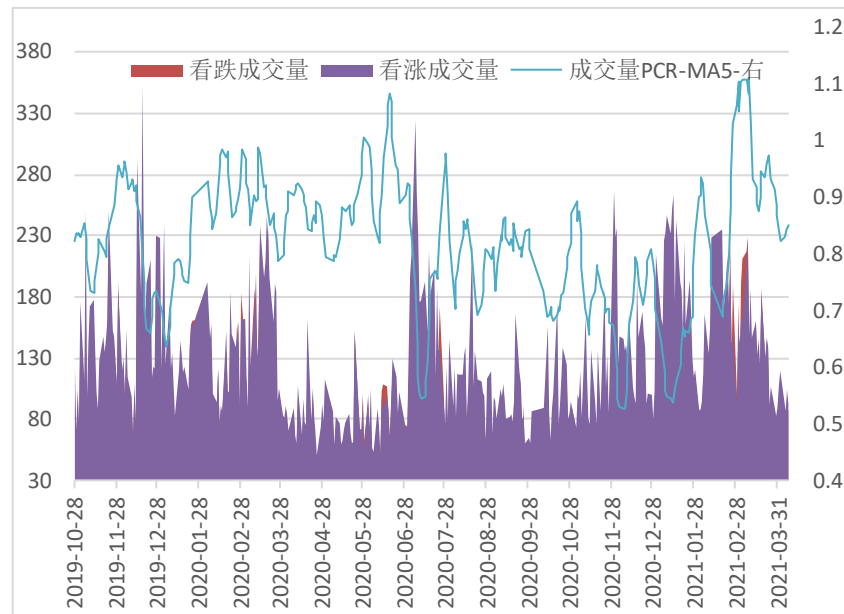
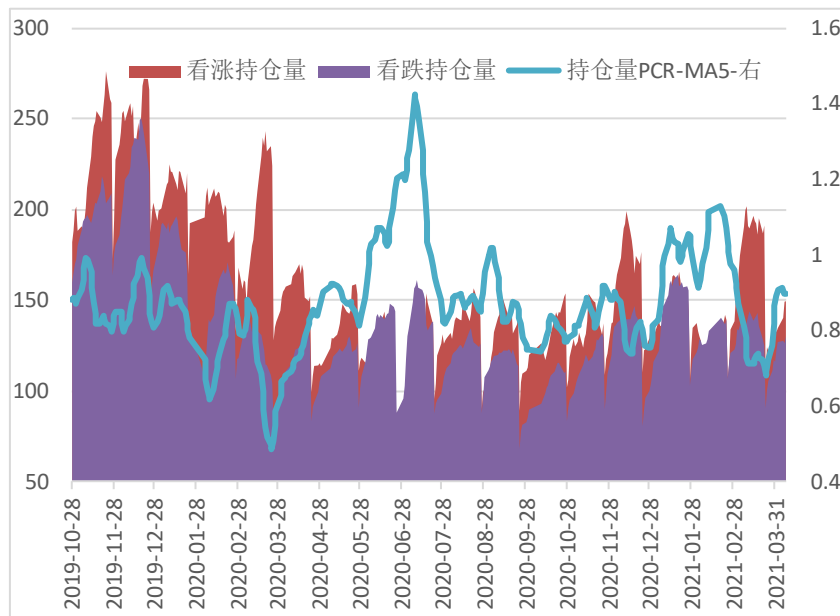
上证300ETF期权价值分析

日期	标的物	标的价格	合约月份					
2021/4/8	510300.SH	5.109	202104					
时间价值	内在价值	理论价	收盘价	C<K>P	收盘价	理论价	内在价值	时间价值
-0.0207	0.6090	0.6174	0.58830	4.5	0.00180	0.0017	0.0000	0.0018
-0.0160	0.5090	0.5204	0.49300	4.6	0.00380	0.0045	0.0000	0.0038
-0.0145	0.4090	0.4266	0.39450	4.7	0.00590	0.0106	0.0000	0.0059
-0.0090	0.3090	0.3382	0.30000	4.8	0.01080	0.0221	0.0000	0.0108
0.0021	0.2090	0.258	0.21110	4.9	0.02360	0.0417	0.0000	0.0236
0.0261	0.1090	0.1883	0.13510	5	0.04590	0.0719	0.0000	0.0459
0.0282	0.0000	0.0689	0.02820	5.25	0.18940	0.2021	0.1410	0.0484
0.0050	0.0000	0.0179	0.00500	5.5	0.41690	0.4007	0.3910	0.0259
0.0016	0.0000	0.0033	0.00160	5.75	0.66420	0.6357	0.6410	0.0232
0.0009	0.0000	0.0004	0.00090	6	0.90730	0.8825	0.8910	0.0163

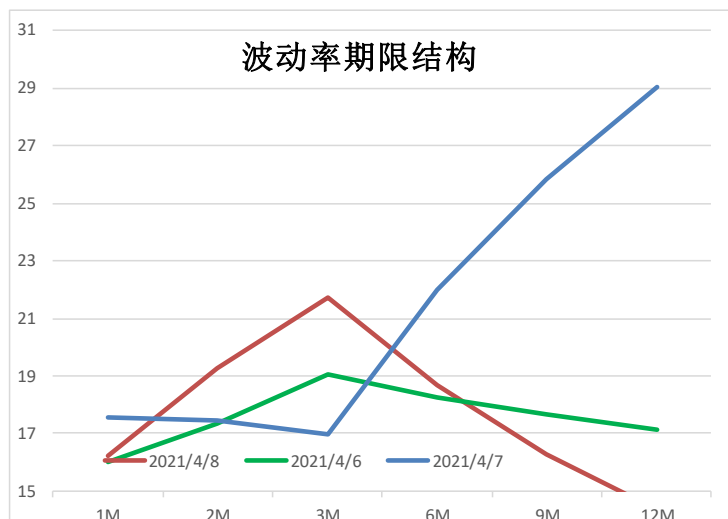
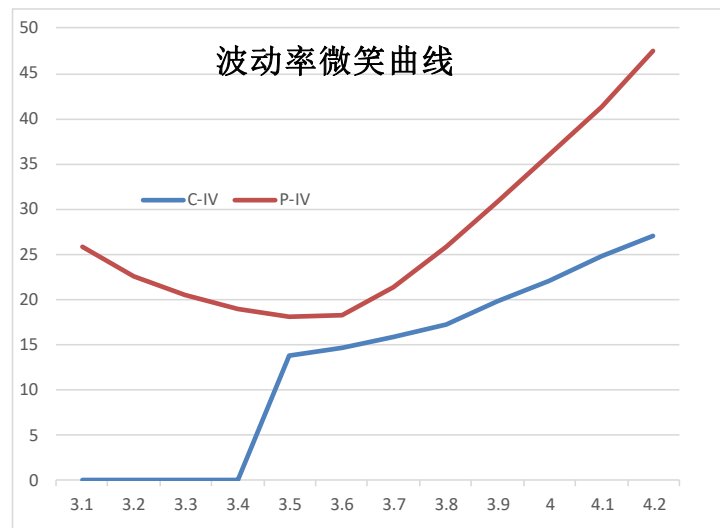
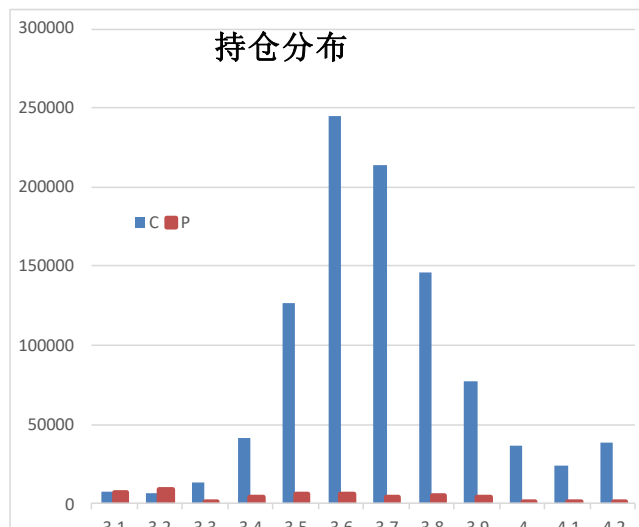
50ETF期权



50ETF期权



50ETF期权



50ETF期权

上证50ETF期权希腊字母表

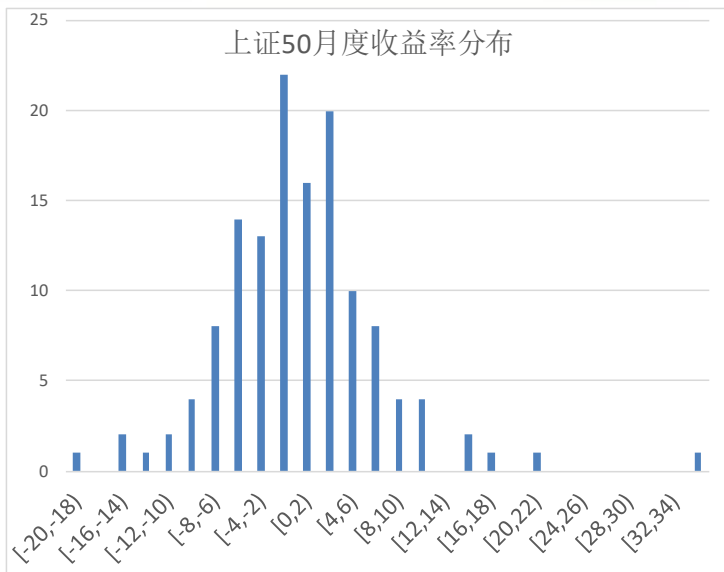
日期	标的物	标的价格	合约月份									
2021/4/8	510050.SH	3.558	202104									
C-IV	Rho	Theta	Vega	Gamma	Delta	C<K>P	Delta	Gamma	Vega	Theta	Rho	P-IV
0.00	0.0018	-0.0003	0.0002	0.0942	0.9931	3.1	-0.0069	0.0942	0.0002	-0.0001	0	25.73
0.00	0.0018	-0.0005	0.0006	0.3171	0.9718	3.2	-0.0282	0.3171	0.0006	-0.0003	-0.0001	22.56
0.00	0.0017	-0.0010	0.0013	0.7662	0.9148	3.3	-0.0852	0.7662	0.0013	-0.0007	-0.0002	20.46
0.00	0.0015	-0.0015	0.0024	1.3674	0.8020	3.4	-0.198	1.3674	0.0024	-0.0013	-0.0004	18.84
13.73	0.0012	-0.0020	0.0032	1.8490	0.6338	3.5	-0.3662	1.849	0.0032	-0.0017	-0.0008	18.09
14.69	0.0009	-0.0020	0.0034	1.9382	0.4402	3.6	-0.5598	1.9382	0.0034	-0.0018	-0.0012	18.24
15.80	0.0005	-0.0016	0.0028	1.6079	0.2645	3.7	-0.7355	1.6079	0.0028	-0.0014	-0.0016	21.30
17.26	0.0003	-0.0011	0.0019	1.0754	0.1366	3.8	-0.8634	1.0754	0.0019	-0.0008	-0.0019	25.87
19.80	0.0001	-0.0006	0.0010	0.5897	0.0606	3.9	-0.9394	0.5897	0.001	-0.0003	-0.0021	30.87
22.02	0.0000	-0.0003	0.0005	0.2693	0.0232	4	-0.9768	0.2693	0.0005	0.0000	-0.0023	35.98
24.81	0.0000	-0.0001	0.0002	0.1038	0.0077	4.1	-0.9923	0.1038	0.0002	0.0002	-0.0023	41.33
27.05	0.0000	0.0000	0.0001	0.0342	0.0022	4.2	-0.9978	0.0342	0.0001	0.0003	-0.0024	47.46

上证50ETF期权价值分析

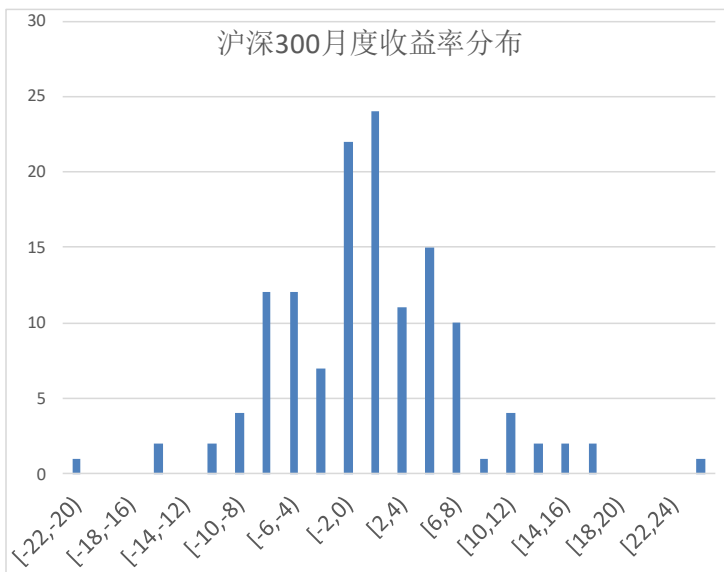
日期	标的物	标的价格	合约月份						
2021/4/8	510050.SH	3.558	202104						
时间价值	内在价值	理论价	收盘价	C<K>P	收盘价	理论价	内在价值	时间价值	
-0.0084	0.4580	0.4631	0.44960	3.1	0.00090	0.0005	0.0000	0.0009	
-0.0058	0.3580	0.365	0.35220	3.2	0.00180	0.0022	0.0000	0.0018	
-0.0037	0.2580	0.2711	0.25430	3.3	0.00420	0.0081	0.0000	0.0042	
0.0031	0.1580	0.1861	0.16110	3.4	0.01220	0.0231	0.0000	0.0122	
0.0265	0.0580	0.116	0.08450	3.5	0.03450	0.0528	0.0000	0.0345	
0.0341	0.0000	0.0646	0.03410	3.6	0.08230	0.1012	0.0420	0.0403	
0.0115	0.0000	0.0318	0.01150	3.7	0.16150	0.1683	0.1420	0.0195	
0.0038	0.0000	0.0137	0.00380	3.8	0.25450	0.2501	0.2420	0.0125	
0.0018	0.0000	0.0052	0.00180	3.9	0.35030	0.3414	0.3420	0.0083	
0.0008	0.0000	0.0017	0.00080	4	0.44910	0.4378	0.4420	0.0071	
0.0006	0.0000	0.0005	0.00060	4.1	0.54690	0.5364	0.5420	0.0049	
0.0004	0.0000	0.0001	0.00040	4.2	0.64880	0.6359	0.6420	0.0068	

股指收益率分布

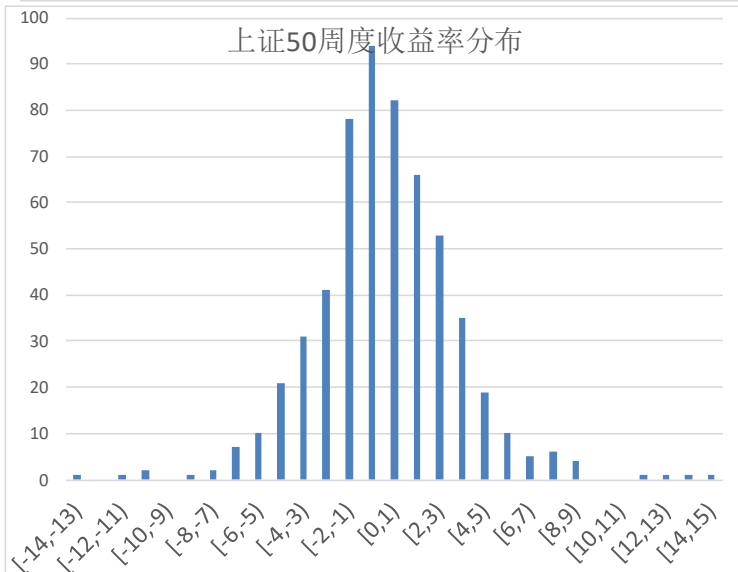
上证50月度收益率分布



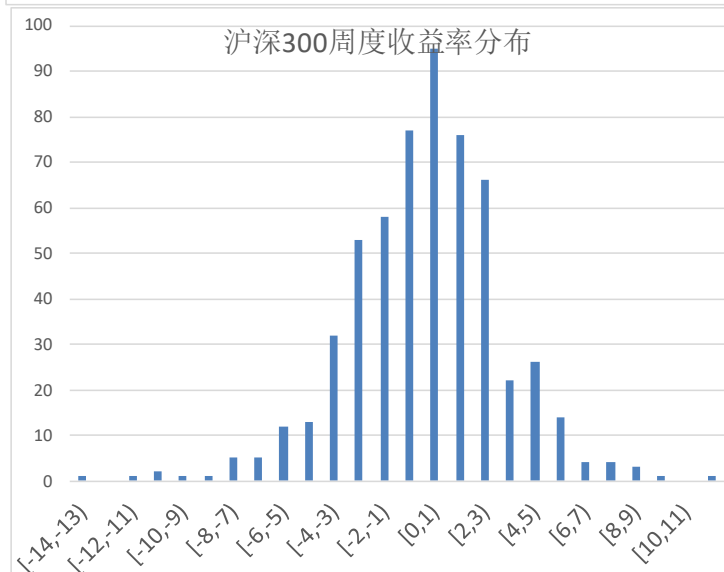
沪深300月度收益率分布



上证50周度收益率分布



沪深300周度收益率分布



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